The Hongkong and Shanghai Banking Corporation Limited – Mauritius Branch

Net Stable Funding Ratio (NSFR)
As of 30 June 2025

(Amt in Mio)

	NSFR Disclosure Template as on 30 June 2025					
	Reporting bank name: The Hongkong and Shanghai Banking Corporation-Mauritius Branch **Reporting Period: June 2025**	**Unweighted value by residual maturity**				
	(Reporting currency:MUR'm)	**No maturity***	**< 6 months**	**≥ 6 months to < 1 year**	**≥ 1yr**	**Weighted value**
SN	**ASF Item**					
1	**Capital: (SN 2+SN 3)**	-	-	-	**2,502**	**2,502**
2	*Regulatory capital*	-	-	-	2,502	**2,502**
3	*Other capital instruments*	-	-	-	-	-
4	**Retail deposits and deposits from small business customers: (SN 5+ SN 6)**	-	**0**	-	-	**0**
5	*Stable deposits*	-	-	-	-	-
6	*Less stable deposits*	-	0	-	-	0
7	**Wholesale funding (SN 8+ SN 9)**	**2,936**	**2,971**	**802**	**2,479**	**5,833**
8	*Operational deposits*	*2,936*	-	-	-	1,468
9	*Other wholesale funding*	-	2,971	802	2,479	4,365
10	**Other liabilities: (SN 11+ SN 12)**	-	**1,260**	-	-	-
11	*NSFR derivative liabilities*		-	-	-	
12	*All other liabilities and equity not included in the above categories*	-	1,260	-	-	-
13	**Total ASF (SN 1+SN 4+ SN 7+SN 10)**					8,335
	RSF Item					
14	**Total NSFR High Quality Liquid Assets (HQLA)**	**4,239**	**1,916**	**430**	**1,004**	167
15	**Deposits held at financial institutions for operational purposes**	-	-	-	-	-
16	**Performing loans and securities: (SN 17+ SN 18+ SN 20+ SN 22+ SN 23)**	-	**4,185**	**598**	**772**	**2,551**
17	Performing loans to financial institutions secured by HQLA 1	-	-	-	-	-
18	Performing loans to financial institutions secured by non HQLA 1 and unsecured performing loans to financial institutions	-	1,440	566	50	549
19	Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:	-	2,745	32	722	2,002
20	*With a risk weight of less than or equal to 35% under the Guideline on Standardised Approach to Credit Risk*	-	-	-	-	-
21	Performing residential mortgages, of which:	-	-	-	-	-
22	*With a risk weight of 35% under the the Guideline on Standardised Approach to Credit Risk*	-	-	-	-	-
23	*Securities that are not in default and do not qualify as HQLA, including exchange-traded equities*	-	-	-	-	-
24	**Other assets: (SN 25+SN 26+ SN 27+ SN 28+ SN 29)**	-	-	-	**380**	**380**
25	*Physical traded commodities, including gold*	-				-
26	*Assets posted as initial margin for derivative contracts and contributions to default funds of a Central Counterparty (CCP)*		-	-	-	-
27	*NSFR derivative assets*		-	-	47	47
28	*NSFR derivative liabilities before deduction of variation margin posted*		-	-	-	-
29	*All other assets not included in the above categories*	-	-	-	333	333
30	**Off-balance sheet items**		**8,168**			408
31	**Total RSF (SN 14+ SN 15+ SN 16+ SN 24+SN 30)**					3,507
32	**Net Stable Funding Ratio (%) (SN 13/ SN 31)**					238%

**Note: Items to be reported in the "no maturity" time bucket do not have a stated maturity. These may include, but are not limited to, items such as capital with perpetual maturity, non-maturity deposits, short positions, open maturity positions, non-HQLA equities and physical traded commodities.*

Notes:

1. Net Stable Funding Ratio (NSFR) is defined as amount of available stable funding relative to the amount of required stable funding.
2. The reported values are based on June 2025 month end figures (consolidated level).

Comments:

- As at 30 June 2025, the NSFR was at 238%.
- The amount of available stable funding (ASF) is based on the broad characteristics of the relative stability of the bank's funding sources, including the contractual maturity of its liabilities and the differences in the propensity of different types of funding providers to withdraw their funding.
- The amount of required stable funding (RSF) is based on the broad characteristics of the liquidity risk profile of the bank's assets and off-balance sheet exposures.

HSBC